Romain Bastiani

Actively seeking a full-time position as a Quantitative Analyst starting April 2026.

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EDUCATION

2023 – 2025 **GRANDE ÉCOLE PROGRAM CORPORATE FINANCE AND INVESTMENT BANKING – NEOMA BUSINESS SCHOOL** Rouen/France

Ranked #24 best master in finance pre-experience 2024 by the Financial Times.

- Financial Engineering & Derivatives I, II.
- Advanced Corporate Finance.
- Financial Data Analytics & Programming.
- Private Equity & Early Stage Capital.
- Financial Modeling & Valuation.

2021 – 2024 **MASTER'S DEGREE IN ENGINEERING FINANCE - ESIGELEC ENGINEERING SCHOOL** Rouen/France

- Mathematics (Analysis, Algebra and Statistics).
- Programming (Python, Java, SQL, C).
- IT Architecture and Audit.

2018 - 2021 **INTERNATIONAL INTEGRATED PREPARATORY CYCLE** Rouen/France

EXPERIENCES

July 2025 – April 2026 **INCEPTION TECHNOLOGY – QUANTITATIVE RESEARCHER** Paris/France

- Developed two AI agents leveraging OpenAI's LLMs to provide client-facing analyses on commodity markets, covering CTA flows, flow sequencing, deferred orders, convexity, and crowding dynamics.
- Performed prompt engineering to strengthen the system prompt, ensuring robust and client-aligned responses across a wide range of commodity market queries.
- Assisted in the creation of a Model Context Protocol (MCP), enabling more structured and context-aware interactions between AI agents and data sources.

Jan 2025 – July 2025 **INCEPTION TECHNOLOGY – QUANTITATIVE RESEARCHER INTERN** Paris/France

- Researched high-capacity factor models and designed long/short strategies, including trend-following approaches based on Markowitz optimization.
- Analyzed commodity futures positioning (CFTC Legacy, Disaggregated, and Supplemental reports) to track CTA flows and systematic trader exposures.
- Developed and backtested factor models in Python (pandas, NumPy, scikit-learn…) using futures data across commodities (energy, agriculture, metals, softs).
- Collaborated with engineering and analytics teams to integrate research insights into the core SaaS platform.

July 2024 – Dec 2024 **FUNDS AVENUE – RISK MANAGEMENT INTERN** Luxembourg/Lx

- Assessed portfolio risk exposure using stress tests and Value-at-Risk (VaR), supporting strategic decision-making.
- Analyzed investment portfolios with Python and Excel models to quantify exposures and ensure accurate risk evaluation.
- Produced risk management reports and presented findings to senior management, simplifying the communication of complex assessments.
- Developed and implemented strategies aimed at minimizing and managing investment risks, contributing to the stability and profitability of financial portfolios.

May 2023 – Aug 2023 **RADIO FRANCE – DATA ANALYST INTERN** Paris/France

Digital Department

- Built a user-friendly Python tool to support operations.
- Managed and maintained a key part of the SQL database, focusing on data integrity and security.
- Used the Levenshtein distance algorithm via a Python library to compare and reconcile large data sets.
- I Worked on prompt engineering to improve system performance.
- Standardized lowercase labeling of the Radio France music library to enhance categorization and search.

LANGAGES & COMPUTER SKILLS

- **Languages:** English (C1), French (native)
- **Programming:** VBA, SQL Server, Python (Numpy, pandas, scipy, scikit-learn…) Java, C
- **IT**: Microsoft Office Pack, Latex

ACTIVITIES & INTERESTS

- Fencing - Regional Level and Departmental level referee.
- Travel, French History.